

EXHIBIT N

| | | Shares | Entry | Total Exposure | 2.17.12 | 2.21.12 | 2.22.12 | 2.23.12 | 2.24.12 | 2.27.12 | 2.28.12 | 2.29.12 | 3.1.12 | 3.2.12 | 3.5.12 | 3.6.12 | 3.7.12 | 3.8.12 | 3.9.12 | 3.12.12 | 3.13.12 | 3.14.12 | 3.15.12 | 3.16.12 | 3.19.12 | 3.20.12 | 3.21.12 | 3.22.12 | 3.23.12 | 3.26.12 | 3.27.12 | 3.28.12 | 3.29.12 | 3.30.12 | 4.2.12 | 4.3.12 | 4.4.12 | 4.5.12 | 4.9.12 |
|----------------|-------|--------|---------|----------------|---------|---------|---------|---------|---------|---------|---------|---------|--------|--------|--------|--------|--------|--------|--------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|--------|--------|--------|--------|--------|
| CAT | Short | 3 300 | 114.13 | 376 629 | 0.16% | -0.76% | -1.47% | -1.81% | -1.64% | -1.31% | -1.43% | -0.07% | 0.65% | 1.44% | 3.54% | 7.18% | 5.13% | 3.37% | 3.43% | 4.55% | 0.73% | 1.63% | 0.60% | 0.48% | 0.35% | 2.95% | 4.49% | 6.75% | 5.52% | 4.71% | 5.32% | 8.65% | 7.11% | 6.07% | 6.03% | 6.94% | 6.90% | 7.24% | 9.23% |
| | Long | 4 400 | 83.42 | 367 048 | 0.54% | 0.92% | 1.14% | 0.82% | -0.18% | -0.04% | -0.11% | -0.59% | -0.41% | -1.37% | -1.91% | -5.05% | -5.05% | -3.64% | -3.90% | -4.75% | -2.11% | -2.19% | -2.13% | -0.24% | -0.31% | -1.23% | -1.71% | -3.58% | -3.09% | -0.77% | -1.22% | -3.67% | -3.51% | -3.02% | -1.47% | -2.00% | -2.65% | -1.91% | -4.76% |
| Differential | | | | 30.71 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Gain/Loss | | | | | 2574 | 517 | -1364 | -3839 | -6831 | -5082 | -5775 | -2420 | 946 | 396 | 6386 | 8536 | 781 | -671 | -1397 | -297 | -5005 | -1914 | -5588 | 935 | 176 | 6588 | 10637 | 12254 | 9438 | 14938 | 15543 | 19107 | 13871 | 14025 | 17292 | 18788 | 16247 | 20262 | 17380 |
| Total Exposure | | | | 743 677 | 0.35% | 0.07% | -0.18% | -0.52% | -0.92% | -0.68% | -0.78% | -0.33% | 0.13% | 0.05% | 0.85% | 1.15% | 0.11% | -0.09% | -0.19% | -0.04% | -0.67% | -0.26% | -0.75% | 0.13% | 0.02% | 0.89% | 1.43% | 1.65% | 1.27% | 2.01% | 2.09% | 2.57% | 1.87% | 1.89% | 2.33% | 2.53% | 2.18% | 2.72% | 2.34% |
| SPX Index | | | 1351.77 | | 0.70% | 0.77% | 0.44% | 0.86% | 1.03% | 1.17% | 1.51% | 1.03% | 1.65% | 1.32% | 0.93% | -0.62% | 0.06% | 1.05% | 1.41% | 1.43% | 3.27% | 3.14% | 3.76% | 3.88% | 4.29% | 3.98% | 3.78% | 3.03% | 3.35% | 4.79% | 4.49% | 3.98% | 3.81% | 4.19% | 4.98% | 4.56% | 3.49% | 3.43% | 2.25% |

